**Listing of Claims:**

This listing of claims will replace all prior versions, and listings, of claims in the application:

1. (original) An arithmetic performance attribution method for determining portfolio performance, relative to a benchmark, over multiple time periods $t$, where $t$ varies from 1 to $T$, comprising the steps of:

(a) determining coefficients $c_1 = A$, and $c_2 = \left[ \frac{R - \overline{R} - A\sum_{jt} a_{jt}}{\sum_{jt} a_{jt}^2} \right]$,

where $A$ has any predetermined value, $a_{jt}$ is a component of active return, the summation over index $j$ is a summation over all components $a_{jt}$ for period $t$, $R = [\prod_{t=1}^{T}(1+R_t)] - 1$, $\overline{R} = [\prod_{t=1}^{T}(1+\overline{R}_t)] - 1$, $R_t$ is a portfolio return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{jt}$ for each period $t$ satisfy $\sum_j a_{jt} = R_t - \overline{R}_t$; and

(b) determining the portfolio performance as $R - \overline{R} = \sum_{it}\lfloor c_1 a_{it} + c_2 a_{it}^2 \rfloor$, where the summation over index $i$ is a summation over all the terms $(c_1 a_{it} + c_2\, a_{it}{}^2)$ for period $t$.

2. (original) The method of claim 1, wherein A is

$$A = \frac{1}{T}\left[ \frac{(R - \overline{R})}{(1+R)^{1/T} - (1+\overline{R})^{1/T}} \right], \textit{ where } \quad R \neq \overline{R},$$

or for the special case $R = \overline{R}$:

$$A = (1+R)^{(T-1)/T}.$$

3. (original) The method of claim 1, wherein A = 1.

4. (original) An arithmetic performance attribution method for determining portfolio performance, relative to a benchmark, over multiple time periods $t$, where $t$ varies from 1 to $T$, comprising the steps of:

(a) determining a set of coefficients $c_k$, including a coefficient $c_k$ for each positive integer $k$; and

(b) determining the portfolio performance as $R - \overline{R} = \sum_{it}\sum_{k=1}^{\infty} c_k a_{it}^k$, where $a_{it}$ is a component of active return for period $t$, the summation over index $i$ is a summation over all components $a_{it}$ for period $t$, $R = [\prod_{t=1}^{T}(1+R_t)] - 1$, $\overline{R} = [\prod_{t=1}^{T}(1+\overline{R}_t)] - 1$, $R_t$ is a portfolio return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{it}$ for each period $t$ satisfy $\sum_i a_{it} = R_t - \overline{R}_t$, where the summation over index $i$ is a summation over all components $a_{it}$ for said each period $t$.

5. (original) The method of claim 4, wherein A is

$$A = \frac{1}{T}\left[\frac{(R-\overline{R})}{(1+R)^{1/T} - (1+\overline{R})^{1/T}}\right], \; where \quad R \neq \overline{R},$$

or for the special case $R = \overline{R}$:

$$A = (1+R)^{(T-1)/T}.$$

6. (original) The method of claim 4, wherein $c_k = 0$ for each integer $k$ greater than two, $c_1 = A$, $c_2 = \left[\frac{R - \overline{R} - A\sum_{jt} a_{jt}}{\sum_{jt} a_{jt}^2}\right]$, $A$ has any predetermined value, the summation over index $j$ is a summation over all components $a_{jt}$ for period $t$, $R = [\prod_{t=1}^{T}(1+R_t)] - 1$, $\overline{R} = [\prod_{t=1}^{T}(1+\overline{R}_t)] - 1$, $R_t$ is a portfolio return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{jt}$ for each period $t$ satisfy $\sum_j a_{jt} = R_t - \overline{R}_t$.

7. (currently amended) A computer system, comprising:

a processor which performs ~~programmed to perform~~ an arithmetic performance attribution computation to determine portfolio performance, relative to a benchmark, over multiple time periods $t$, where $t$ varies from 1 to $T$, by determining coefficients $c_1 = A$, and

$$c_2 = \left[ \frac{R - \overline{R} - A\sum_{jt} a_{jt}}{\sum_{jt} a_{jt}^2} \right],$$

where $A$ has any predetermined value, $a_{jt}$ is a component of active return, the summation over index $j$ is a summation over all components $a_{jt}$ for period $t$, $R$ is $R = [\prod_{t=1}^{T}(1+R_t)] - 1$, $\overline{R}$ is $\overline{R} = [\prod_{t=1}^{T}(1+\overline{R}_t)] - 1$,

$R_t$ is a portfolio return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{jt}$ for each period $t$ satisfy $\sum_j a_{jt} = R_t - \overline{R}_t$, and determining the portfolio performance as $R - \overline{R} = \sum_{it} \lfloor c_1 a_{it} + c_2 a_{it}^2 \rfloor$, where the summation over index $i$ is a summation over all the terms $(c_1 a_{it} + c_2\, a_{it}{}^2)$ for period $t$; and

a display device coupled to the processor for displaying a result of the arithmetic performance attribution computation.

8. (original) The computer system of claim 7, wherein A is

$$A = \frac{1}{T}\left[\frac{(R - \overline{R})}{(1+R)^{1/T} - (1+\overline{R})^{1/T}}\right], \; where \quad R \neq \overline{R},$$

or for the special case $R = \overline{R}$:

$$A = (1+R)^{(T-1)/T}.$$

9. (currently amended) A computer system, comprising:

a processor which performs ~~programmed to perform~~ an arithmetic performance attribution computation to determine portfolio performance, relative to a benchmark, over multiple time periods $t$, where $t$ varies from 1 to $T$, by determining a coefficient $c_k$ for each integer $k$ greater than zero, and determining the portfolio performance as

$R-\overline{R}=\sum_{it}\sum_{k=1}^{\infty}c_k a_{it}^k$ , where $a_{it}$ is a component of active return for period $t$, the summation over index $i$ is a summation over all components $a_{it}$ for period $t$, $R=[\prod_{t=1}^{T}(1+R_t)]-1$, $\overline{R}=[\prod_{t=1}^{T}(1+\overline{R}_t)]-1$, $R_t$ is a portfolio return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{it}$ for each period $t$ satisfy $\sum_i a_{it}=R_t-\overline{R}_t$, where the summation over index $i$ is a summation over all components $a_{it}$ for said each period $t$; and

a display device coupled to the processor for displaying a result of the arithmetic performance attribution computation.

10. (original) The computer system of claim 9, wherein $c_k = 0$ for each integer $k$ greater than two, $c_1 = A$, $c_2 = \left[\dfrac{R-\overline{R}-A\sum_{jt}a_{jt}}{\sum_{jt}a_{jt}^2}\right]$, $A$ has any predetermined value, the summation over index $j$ is a summation over all components $a_{jt}$ for period $t$, $R=[\prod_{t=1}^{T}(1+R_t)]-1$, $\overline{R}=[\prod_{t=1}^{T}(1+\overline{R}_t)]-1$, $R_t$ is a portfolio return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{jt}$ for each period $t$ satisfy $\sum_j a_{jt}=R_t-\overline{R}_t$.

11. (currently amended) A computer readable medium <u>containing instructions</u> ~~which stores code~~ for programming a processor to perform an arithmetic performance attribution computation to determine portfolio performance, relative to a benchmark, over multiple time periods $t$, where $t$ varies from 1 to $T$, by determining coefficients $c_1 = A$, and $c_2 = \left[\dfrac{R-\overline{R}-A\sum_{jt}a_{jt}}{\sum_{jt}a_{jt}^2}\right]$, where $A$ has any predetermined value, $a_{jt}$ is a component of active return, the summation over index $j$ is a summation over all components $a_{jt}$ for period $t$, $R=[\prod_{t=1}^{T}(1+R_t)]-1$, $\overline{R}=[\prod_{t=1}^{T}(1+\overline{R}_t)]-1$, $R_t$ is a portfolio

return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{jt}$ for each period $t$ satisfy $\sum_j a_{jt} = R_t - \overline{R}_t$, and determining the portfolio performance as $R - \overline{R} = \sum_{it} \left[c_1 a_{it} + c_2 a_{it}^2\right]$, where the summation over index $i$ is a summation over all the terms $(c_1 a_{it} + c_2 a_{it}^2)$ for period $t$.

12. (original) The medium of claim 11, wherein A is

$$A = \frac{1}{T}\left[\frac{(R - \overline{R})}{(1+R)^{1/T} - (1+\overline{R})^{1/T}}\right], \quad where \quad R \neq \overline{R},$$

or for the special case $R = \overline{R}$:

$$A = (1+R)^{(T-1)/T}.$$

13. (currently amended) A computer readable medium containing instructions ~~which stores code~~ for programming a processor to perform an arithmetic performance attribution computation to determine portfolio performance, relative to a benchmark, over multiple time periods $t$, where $t$ varies from 1 to $T$, by determining a coefficient $c_k$ for each integer $k$ greater than zero, and determining the portfolio performance as $R - \overline{R} = \sum_{it} \sum_{k=1}^{\infty} c_k a_{it}^k$, where $a_{it}$ is a component of active return for period $t$, the summation over index $i$ is a summation over all components $a_{it}$ for period $t$, $R = [\prod_{t=1}^{T} (1 + R_t)] - 1$, $\overline{R} = [\prod_{t=1}^{T} (1 + \overline{R}_t)] - 1$, $R_t$ is a portfolio return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{it}$ for each period $t$ satisfy $\sum_i a_{it} = R_t - \overline{R}_t$, where the summation over index $i$ is a summation over all components $a_{it}$ for said each period $t$.

14. (original) The medium of claim 13, wherein $c_k = 0$ for each integer $k$ greater than two, $c_1 = A$, $c_2 = \left[\frac{R - \overline{R} - A\sum_{jt} a_{jt}}{\sum_{jt} a_{jt}^2}\right]$, $A$ has any predetermined value, the summation over index $j$ is a summation over components $a_{jt}$ for period $t$,

$R = [\prod_{t=1}^{T}(1 + R_t)] - 1$, $\overline{R} = [\prod_{t=1}^{T}(1 + \overline{R}_t)] - 1$, $R_t$ is a portfolio return for period $t$, $\overline{R}_t$ is a benchmark return for period $t$, and the components $a_{jt}$ for each period $t$ satisfy $\sum_j a_{jt} = R_t - \overline{R}_t$ where the summation over index $j$ is a summation over all the components $a_{jt}$ for said each period $t$.